

Romain Bastiani

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Actively seeking a full-time position as a Quantitative Researcher starting April 2026.

WORK EXPERIENCE

Inception Technology

Quantitative Researcher – Macro and Systematic Commodities

Paris, France

July 2025 – April 2026

Start-up providing quantitative tools to tier-1 global commodity trading houses (clients under NDA).

- Leveraged and enhanced the **macro factor lens** for commodity derivatives portfolios to provide traders with clear P&L attribution and risk views.
- Developed a **regime-switching Scenario Analysis engine** using **Gaussian Mixture Models (GMM)** validated through **Time-Series Cross-Validation** to capture non-linear factor dependencies and quantify portfolio tail risks.
- **Keywords:** *Macro Factor Lens, Regime-Switching Models, Gaussian Mixture Models, Scenario Analysis.*

Quantitative Researcher Intern

Jan 2025 – July 2025

- Researched and backtested high-capacity **factor models** and **Time Series Momentum strategies** (**Moskowitz, Ooi and Pedersen (2012)**) on commodity futures.
- Engineered a conversational AI platform (LibreChat) integrated with a custom Model Context Protocol (MCP) enabling structured queries on proprietary datasets using advanced LLMs.
- **Keywords:** *Factor Models, Time Series Momentum, Backtesting, LLMs Integration.*

Funds Avenue

Risk Management Intern

Luxembourg

July 2024 – Dec 2024

- Assessed portfolio risk using **stress tests** and **Value-at-Risk (VaR)** via Python/Excel models and presented risk reports to senior management.
- Applied multi-factor risk frameworks aligned with **Axioma** and **Barra**-style models for factor exposure analysis and systematic variance decomposition.
- **Keywords:** *Risk Management, Value-at-Risk (VaR), Stress Testing, Portfolio Analysis, Python, Axioma, Barra.*

PERSONAL PROJECTS

Guéant–Lehalle–Fernandez-Tapia (GLFT) Market Making Model | *Python, NumPy, Pandas, Polars, SciPy* Sep 2025

- Implemented the closed-form optimal quoting strategy under inventory constraints from the **Guéant–Lehalle–Fernandez-Tapia** market making framework (extension of Avellaneda–Stoikov).
- Built a realistic backtest including Poisson fills, inventory dynamics, maker fees, latency and stochastic slippage.

Portfolio Optimization Strategy | *Python, NumPy, SciPy, Matplotlib* Jan 2024

- Constructed optimal portfolios using **Mean-Variance Optimization** via `scipy.optimize` to maximize the Sharpe Ratio.
- Simulated thousands of portfolios (Monte Carlo) to visualize the Efficient Frontier and the Capital Market Line (CML).

EDUCATION

Neoma Business School

MSc Corporate Finance & Investment Banking | **GPA: 4.0/4.0**

Rouen, France

Oct 2023 – Dec 2024

- Double degree with ESIGELEC.
- Thesis: **Stochastic Models and Real Options in Corporate Valuation.**
- **Key Modules:** Financial Engineering, Advanced Corporate Finance, Mergers & Acquisitions, Corporate Strategies.

ESIGELEC Engineering School

Engineering Degree in Financial Engineering (after PTSI Preparatory Classes) | **Top 10% of Class**

Rouen, France

Sep 2018 – Dec 2024

- **Key Modules:** Advanced Probability, Machine Learning, Monte Carlo Simulation, Applied Statistics for Finance.

ADDITIONAL TRAINING

MIT – edX

Quantitative Finance & Machine Learning Certifications

Online

- **Mathematical Methods for Quantitative Finance:** Probability, stochastic processes (discrete & continuous), Itô calculus, time series.
- **Machine Learning with Python:** Linear models, clustering, recommender systems, CNN, generative models, reinforcement learning, NLP.

SKILLS & INTERESTS

Languages: French (native), English (C1)

Programming: Python (NumPy, pandas, scipy, scikit-learn, Polars), SQL

IT: Microsoft Office, L^AT_EX

Interests: Fencing (Regional Level & Referee), French History